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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/01/2022

TO DATE : 17/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2046 On 05-May-2022		Bond Future	8	30,432	0.00
2050 On 05-May-2022		Bond Future	6	21,664	0.00
R186 On 05-May-2022		Bond Future	18	4,530	0.00
R202 On 05-May-2022		Bond Future	6	22,176	0.00
R023 On 05-May-2022		Bond Future	72	38,274	0.00
2030 On 05-May-2022		Bond Future	35	13,550	0.00
2032 On 05-May-2022		Bond Future	19	5,000	0.00
R035 On 05-May-2022		Bond Future	18	3,060	0.00
2037 On 05-May-2022		Bond Future	19	1,495	0.00
2044 On 05-May-2022		Bond Future	4	40,000	0.00
R248 On 05-May-2022		Bond Future	74	100,956	0.00
R209 On 05-May-2022		Bond Future	62	20,094	0.00
R214 On 05-May-2022		Bond Future	8	1,102	0.00
Grand Total for Daily Turnover Summary:			349	302,333	0.00

